

STATE OF SOUTH CAROLINA

(Caption of Case)

BEFORE THE
PUBLIC SERVICE COMMISSION
OF SOUTH CAROLINA

COVER SHEET

DOCKET
NUMBER: 2001 - 410 - G

(Please type or print)

Submitted by: Piedmont Natural Gas

Address: PO Box 33068

Charlotte, NC 28233

SC Bar Number:

Telephone: 704-731-4560

Fax: 704-364-1395

Other:

Email: jenny.furr@piedmontng.com

NOTE: The cover sheet and information contained herein neither replaces nor supplements the filing and service of pleadings or other papers as required by law. This form is required for use by the Public Service Commission of South Carolina for the purpose of docketing and must be filled out completely.

DOCKETING INFORMATION (Check all that apply)

☐ Emergency Relief demanded in petition

☐ Request for item to be placed on Commission's Agenda expeditiously

☒ Other: Monthly Analysis of Deferred Account - Hedging Program

INDUSTRY (Check one)

- ☐ Electric
☐ Electric/Gas
☐ Electric/Telecommunications
☐ Electric/Water
☐ Electric/Water/Telecom.
☐ Electric/Water/Sewer
☒ Gas
☐ Railroad
☐ Sewer
☐ Telecommunications
☐ Transportation
☐ Water
☐ Water/Sewer
☐ Administrative Matter
☐ Other: _____

NATURE OF ACTION (Check all that apply)

- | | | |
|--|--|--|
| <input type="checkbox"/> Affidavit | <input type="checkbox"/> Letter | <input type="checkbox"/> Request |
| <input type="checkbox"/> Agreement | <input type="checkbox"/> Memorandum | <input type="checkbox"/> Request for Certification |
| <input type="checkbox"/> Answer | <input type="checkbox"/> Motion | <input type="checkbox"/> Request for Investigation |
| <input type="checkbox"/> Appellate Review | <input type="checkbox"/> Objection | <input type="checkbox"/> Resale Agreement |
| <input type="checkbox"/> Application | <input type="checkbox"/> Petition | <input type="checkbox"/> Resale Amendment |
| <input type="checkbox"/> Brief | <input type="checkbox"/> Petition for Reconsideration | <input type="checkbox"/> Reservation Letter |
| <input type="checkbox"/> Certificate | <input type="checkbox"/> Petition for Rulemaking | <input type="checkbox"/> Response |
| <input type="checkbox"/> Comments | <input type="checkbox"/> Petition for Rule to Show Cause | <input type="checkbox"/> Response to Discovery |
| <input type="checkbox"/> Complaint | <input type="checkbox"/> Petition to Intervene | <input type="checkbox"/> Return to Petition |
| <input type="checkbox"/> Consent Order | <input type="checkbox"/> Petition to Intervene Out of Time | <input type="checkbox"/> Stipulation |
| <input type="checkbox"/> Discovery | <input type="checkbox"/> Prefiled Testimony | <input type="checkbox"/> Subpoena |
| <input type="checkbox"/> Exhibit | <input type="checkbox"/> Promotion | <input type="checkbox"/> Tariff |
| <input type="checkbox"/> Expedited Consideration | <input type="checkbox"/> Proposed Order | <input type="checkbox"/> Other: _____ |
| <input type="checkbox"/> Interconnection Agreement | <input type="checkbox"/> Protest | |
| <input type="checkbox"/> Interconnection Amendment | <input type="checkbox"/> Publisher's Affidavit | |
| <input type="checkbox"/> Late-Filed Exhibit | <input checked="" type="checkbox"/> Report | |

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APR 19 2010

PSO SC
CLERK'S OFFICE



**Piedmont
Natural Gas**

April 16, 2010

Ms. Jocelyn Boyd
Interim Chief Clerk and Administrator
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Ms. Boyd:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end February 28, 2010.

If you have any questions, please feel free to contact me.

Sincerely,

Jenny Furr
Manager-Regulatory Reporting
704-731-4560
Jenny.Furr@Piedmontng.com

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APR 19 2010

PLC SC
CLERK'S OFFICE

Enclosures

C: ORS

Piedmont Natural Gas Company
Deferred Acct.-Hedging Program
Acct #19101 (X2068)

SC

	<u>Nov-09</u>	<u>Dec-09</u>	<u>Jan-10</u>	<u>Feb-10</u>
Beginning Balance	\$	\$	\$	\$
Expenditures: OTC				
Purchase of Financial Instr.	-	-	-	-
Option Premium	-	-	-	-
Margin Requirement	-	-	-	-
Receipts: OTC				
Proceeds from positions	-	-	-	-
Expenditures: NYMEX				
Purchase of Financial Instr.	-	-	-	-
Option Premium	6,600.00	105,200.00	70,680.00	98,550.00
Fees	31.00	604.50	418.50	418.50
Margin Requirement	138,584.00	(1,533,917.00)	178,813.00	(230,631.00)
Service Fee	790.50	790.50	790.50	790.50
Other				
Receipts: NYMEX				
Proceeds from positions	908,230.00	111,100.00	265,100.00	598,260.00
Fees	1,519.00	341.00	1,054.00	1,023.00
Interest from brokerage acct.	(121.39)	(86.36)	(54.73)	(62.65)
Other	22.40	22.40	24.32	24.32
Balance before interest	1,055,655.51	(1,315,944.96)	516,825.59	468,372.67
Return calculated	-	-	-	-
Balance due (customer)/company	1,055,655.51	(1,315,944.96)	516,825.59	468,372.67
Transfer to 25304 Deferred Acct	(1,055,655.51)	1,315,944.96	(516,825.59)	(468,372.67)
Balance due after transfer	0.00	0.00	0.00	0.00
G/L Balance	0.00	0.00	0.00	0.00
GL Bal. less Balance due / Difference	-	-	-	-
Interest Calculation:				
Avg. Balance for the month	\$ 527,827.76	\$ (657,972.48)	\$ 258,412.80	\$ 234,186.34
Return rate for the month	0.00000%	0.00000%	0.00000%	0.00000%
Annual allowed return rate	0.00000%	0.00000%	0.00000%	0.00000%

Piedmont Natural Gas
Reconciliation of ADM statement to SC Hedging Activity and Recon
February-10

	12	A
	15	A
	<u>27</u>	Σ of A's
	15.50	Commission and Fees rate
(2)	<u>418.50</u>	Total Commission and Fees (Expenditures)

	43,986.00	B
	<u>54,982.50</u>	B
	98,968.50	Σ of B's
(2)	<u>418.50</u>	Less: Fees (Expenditures)
(1)	<u>98,550.00</u>	Option Premium

Activity in Account			
	Debits	Credits	
		27,169.00	C
D	561,511.00		
		11,291.00	C
		62.65	C
		9,720.00	C
D	189,604.65		
		198,226.00	C
		193,108.00	C
D	220,585.00		
D	102,253.00		
		265,645.00	C
D	101,489.00		
		383,965.00	C
		237,361.00	C
D	43,986.00		
D	599,283.00		
		289,594.00	C
D	54,982.50		
		152,640.50	C
Σ of D's	<u>1,873,694.15</u>	<u>1,768,782.15</u>	Σ of C's
		1,768,782.15	Σ of C's
		<u>(1,873,694.15)</u>	Σ of D's
		(104,912.00)	P&L and Cash Activity per ADM statement
		(27,169.00)	Reverse ADM accrued 1/10
		<u>(98,550.00)</u>	ADM accrual in 2/10
(3)		<u>(230,631.00)</u>	P&L and Cash Activity

	33	E
	<u>33</u>	E
	66	Σ of E's
	15.50	Commission and Fees rate
(5)	<u>1,023.00</u>	Total Fees (Receipts)
(4)	598,260.00	Proceeds from positions (Receipts)
(5)	<u>1,023.00</u>	Total Fees (Receipts)
	<u>599,283.00</u>	Futures P&L per ADM statement

(6) (62.65) Interest from ADM



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

* * * * * YOUR ACTIVITY THIS MONTH * * * * *									
DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT	
2/01/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		27,169.00	
2/02/0			WTRF OUT		CASH	US	561,511.00		
2/04/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		11,291.00	
2/05/0			01/10 INTEREST CREDIT INTEREST		CR INT	US		62.65	
2/05/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		9,720.00	
2/08/0			WTRF OUT		CASH	US	189,604.65		
2/09/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		198,226.00	
2/10/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		193,108.00	
2/12/0			WTRF OUT		CASH	US	220,585.00		
2/16/0			WTRF OUT		CASH	US	102,253.00		
2/17/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		265,645.00	
2/18/0			WTRF OUT		CASH	US	101,489.00		
2/19/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		383,965.00	
2/22/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		237,361.00	
2/23/0	12		CALL FEB 11 NYM NAT GAS E 7750	C	NET PREM	US	43,986.00		
2/23/0	33	33	MAR 10 NATURAL GAS	C	P&S	US	599,283.00		
2/23/0		27	PUT MAR 10 NATURAL GAS 6500	C	EXER/ASSN	US		.00	
2/23/0		6	PUT MAR 10 NATURAL GAS 7000	C	EXER/ASSN	US		.00	
2/23/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		289,594.00	
2/24/0	15		CALL JAN 11 NYM NAT GAS E 7650	C	NET PREM	US	54,982.50		
2/24/0	20		CALL MAR 10 NATURAL GAS 8400	C	EXPIRE	US		.00	
2/24/0	6		CALL MAR 10 NATURAL GAS 10350	C	EXPIRE	US		.00	
2/24/0	7		CALL MAR 10 NATURAL GAS 10500	C	EXPIRE	US		.00	
2/24/0	13		CALL MAR 10 NATURAL GAS 10600	C	EXPIRE	US		.00	
2/24/0	20		CALL MAR 10 NATURAL GAS 11700	C	EXPIRE	US		.00	
2/24/0		33	CALL MAR 10 NATURAL GAS 14000	C	EXPIRE	US		.00	
2/24/0		20	CALL MAR 10 NATURAL GAS 15000	C	EXPIRE	US		.00	
2/24/0		13	CALL MAR 10 NATURAL GAS 15500	C	EXPIRE	US		.00	

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS
CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE


ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 2

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
2/26/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		152,640.50
***** POSITIONS IN YOUR ACCOUNT *****								
2/24/0	15		CALL JAN 11 NYM NAT GAS E 7650	C	.3650	US		52,725.00
	15*		OPTION MARKET VALUE		.3515			52,725.00*
			EXPIRE 12/27/10					
			AVERAGE LONG: .365					
			LAST TRADE DATE: 12/27/10					
2/23/0	12		CALL FEB 11 NYM NAT GAS E 7750	C	.3650	US		42,696.00
	12*		OPTION MARKET VALUE		.3558			42,696.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .365					
			LAST TRADE DATE: 1/26/11					
1/28/0	15		CALL JAN 11 NYM NAT GAS E 9200	C	.2600	US		22,410.00
	15*		OPTION MARKET VALUE		.1494			22,410.00*
			EXPIRE 12/27/10					
			AVERAGE LONG: .260					
			LAST TRADE DATE: 12/27/10					
1/29/0	12		CALL FEB 11 NYM NAT GAS E 9350	C	.2640	US		18,816.00
	12*		OPTION MARKET VALUE		.1568			18,816.00*
			EXPIRE 1/26/11					
			AVERAGE LONG: .264					
			LAST TRADE DATE: 1/26/11					
10/20/8		18	PUT SEP 10 NATURAL GAS 5600	C	.300	US	160,920.00	
		18*	OPTION MARKET VALUE		.894		160,920.00*	
			81,900.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 8/26/10					
10/22/8		17	PUT AUG 10 NATURAL GAS 6000	C	.300	US	193,120.00	
		17*	OPTION MARKET VALUE		1.136		193,120.00*	
			151,810.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 7/27/10					
10/07/8		18	PUT OCT 10 NATURAL GAS 6000	C	.200	US	214,380.00	
		18*	OPTION MARKET VALUE		1.191		214,380.00*	
			135,000.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 9/27/10					

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PAGE 3

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/04/8		6	PUT MAY 10 NATURAL GAS	6500	C	.150	US	98,220.00
9/05/8		6	PUT MAY 10 NATURAL GAS	6500	C	.150	US	98,220.00
		12*	OPTION MARKET VALUE			1.637		196,440.00*
			194,520.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 4/27/10					
9/04/8		7	PUT JUN 10 NATURAL GAS	6500	C	.150	US	110,530.00
9/05/8		6	PUT JUN 10 NATURAL GAS	6500	C	.150	US	94,740.00
		13*	OPTION MARKET VALUE			1.579		205,270.00*
			200,330.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 5/25/10					
9/04/8		5	PUT JUL 10 NATURAL GAS	6500	C	.150	US	77,050.00
9/05/8		6	PUT JUL 10 NATURAL GAS	6500	C	.150	US	92,460.00
		11*	OPTION MARKET VALUE			1.541		169,510.00*
			160,270.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 6/25/10					
9/04/8		6	PUT AUG 10 NATURAL GAS	6500	C	.150	US	92,520.00
9/05/8		5	PUT AUG 10 NATURAL GAS	6500	C	.150	US	77,100.00
		11*	OPTION MARKET VALUE			1.542		169,620.00*
			153,230.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 7/27/10					
9/29/8		17	PUT OCT 10 NATURAL GAS	6500	C	.300	US	265,710.00
		17*	OPTION MARKET VALUE			1.563		265,710.00*
			212,500.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 9/27/10					
7/28/8		6	PUT MAY 10 NATURAL GAS	6800	C	.340	US	115,800.00
		6*	OPTION MARKET VALUE			1.930		115,800.00*
			115,260.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT: .340					
			LAST TRADE DATE: 4/27/10					
7/28/8		7	PUT JUN 10 NATURAL GAS	6800	C	.340	US	130,480.00
		7*	OPTION MARKET VALUE			1.864		130,480.00*
			128,870.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .340					
			LAST TRADE DATE: 5/25/10					
8/01/8		6	PUT APR 10 NATURAL GAS	7000	C	.270	US	131,220.00

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MONTHLY COMMODITY STATEMENT

PAGE 4

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PIEDMONT NATURAL GAS CO
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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/11/8		6	PUT APR 10 NATURAL GAS	7000	C	.320	US	131,220.00
9/05/8		12	PUT APR 10 NATURAL GAS	7000	C	.300	US	262,440.00
		24*	OPTION MARKET VALUE			2.187		524,880.00*
			524,880.00- SIM EXPIRE 3/26/10					
			AVERAGE SHORT:					.297
			LAST TRADE DATE:					3/26/10
8/11/8		6	PUT MAY 10 NATURAL GAS	7000	C	.300	US	127,620.00
		6*	OPTION MARKET VALUE			2.127		127,620.00*
			127,260.00- SIM EXPIRE 4/27/10					
			AVERAGE SHORT:					.300
			LAST TRADE DATE:					4/27/10
8/11/8		6	PUT JUN 10 NATURAL GAS	7000	C	.300	US	123,420.00
		6*	OPTION MARKET VALUE			2.057		123,420.00*
			122,460.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT:					.300
			LAST TRADE DATE:					5/25/10
8/01/8		5	PUT JUL 10 NATURAL GAS	7000	C	.270	US	100,000.00
8/11/8		6	PUT JUL 10 NATURAL GAS	7000	C	.330	US	120,000.00
		11*	OPTION MARKET VALUE			2.000		220,000.00*
			215,270.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT:					.302
			LAST TRADE DATE:					6/25/10
8/01/8		6	PUT AUG 10 NATURAL GAS	7000	C	.280	US	118,860.00
8/20/8		5	PUT AUG 10 NATURAL GAS	7000	C	.350	US	99,050.00
		11*	OPTION MARKET VALUE			1.981		217,910.00*
			208,230.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT:					.311
			LAST TRADE DATE:					7/27/10
8/29/8		12	PUT SEP 10 NATURAL GAS	7000	C	.400	US	239,280.00
		12*	OPTION MARKET VALUE			1.994		239,280.00*
			222,600.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT:					.400
			LAST TRADE DATE:					8/26/10
10/20/8	18		CALL SEP 10 NATURAL GAS	8500	C	.965	US	6,840.00
	18*		OPTION MARKET VALUE			.038		6,840.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:					.965
			LAST TRADE DATE:					8/26/10
9/05/8	12		CALL APR 10 NATURAL GAS	8600	C	.900	US	120.00
	12*		OPTION MARKET VALUE			.001		120.00*
			EXPIRE 3/26/10					
			AVERAGE LONG:					.900
			LAST TRADE DATE:					3/26/10

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1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
11/04/9	2		CALL NOV 10 NATURAL GAS	8850	C	.330	US	1,940.00
	2*		OPTION MARKET VALUE			.097		1,940.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:			.330		
			LAST TRADE DATE:			10/26/10		
10/22/8	17		CALL AUG 10 NATURAL GAS	8900	C	.770	US	2,040.00
	17*		OPTION MARKET VALUE			.012		2,040.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			.770		
			LAST TRADE DATE:			7/27/10		
9/29/8	17		CALL OCT 10 NATURAL GAS	9000	C	1.040	US	10,200.00
	17*		OPTION MARKET VALUE			.060		10,200.00*
			EXPIRE 9/27/10					
			AVERAGE LONG:			1.040		
			LAST TRADE DATE:			9/27/10		
12/01/9	28		CALL DEC 10 NATURAL GAS	9000	C	.360	US	30,800.00
	28*		OPTION MARKET VALUE			.110		30,800.00*
			EXPIRE 11/23/10					
			AVERAGE LONG:			.360		
			LAST TRADE DATE:			11/23/10		
7/28/8	6		CALL MAY 10 NATURAL GAS	9100	C	1.009	US	60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			1.009		
			LAST TRADE DATE:			4/27/10		
8/20/8	5		CALL AUG 10 NATURAL GAS	9100	C	1.070	US	450.00
	5*		OPTION MARKET VALUE			.009		450.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			1.070		
			LAST TRADE DATE:			7/27/10		
9/04/8	6		CALL MAY 10 NATURAL GAS	9150	C	.660	US	60.00
9/05/8	6		CALL MAY 10 NATURAL GAS	9150	C	.660	US	60.00
	12*		OPTION MARKET VALUE			.001		120.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			.660		
			LAST TRADE DATE:			4/27/10		
10/14/8	19		CALL MAY 10 NATURAL GAS	9250	C	.530	US	190.00
	19*		OPTION MARKET VALUE			.001		190.00*
			EXPIRE 4/27/10					
			AVERAGE LONG:			.530		
			LAST TRADE DATE:			4/27/10		

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**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
7/28/8	7		CALL JUN 10 NATURAL GAS 9250	C	1.009	US		70.00
	7*		OPTION MARKET VALUE		.001			70.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: 1.009					
			LAST TRADE DATE: 5/25/10					
8/29/8	12		CALL SEP 10 NATURAL GAS 9300	C	1.115	US		2,280.00
	12*		OPTION MARKET VALUE		.019			2,280.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: 1.115					
			LAST TRADE DATE: 8/26/10					
8/11/8	6		CALL MAY 10 NATURAL GAS 9350	C	.820	US		60.00
	6*		OPTION MARKET VALUE		.001			60.00*
			EXPIRE 4/27/10					
			AVERAGE LONG: .820					
			LAST TRADE DATE: 4/27/10					
10/14/8	20		CALL JUN 10 NATURAL GAS 9350	C	.530	US		200.00
	20*		OPTION MARKET VALUE		.001			200.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .530					
			LAST TRADE DATE: 5/25/10					
8/11/8	6		CALL JUN 10 NATURAL GAS 9400	C	.825	US		60.00
9/05/8	6		CALL JUN 10 NATURAL GAS 9400	C	.660	US		60.00
	12*		OPTION MARKET VALUE		.001			120.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .742					
			LAST TRADE DATE: 5/25/10					
10/14/8	16		CALL JUL 10 NATURAL GAS 9400	C	.565	US		160.00
	16*		OPTION MARKET VALUE		.001			160.00*
			EXPIRE 6/25/10					
			AVERAGE LONG: .565					
			LAST TRADE DATE: 6/25/10					
10/30/8	18		CALL APR 10 NATURAL GAS 9500	C	.520	US		180.00
	18*		OPTION MARKET VALUE		.001			180.00*
			EXPIRE 3/26/10					
			AVERAGE LONG: .520					
			LAST TRADE DATE: 3/26/10					
9/04/8	7		CALL JUN 10 NATURAL GAS 9500	C	.660	US		70.00
	7*		OPTION MARKET VALUE		.001			70.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .660					
			LAST TRADE DATE: 5/25/10					

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RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

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ADM INVESTOR SERVICES, INC.

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MONTHLY COMMODITY STATEMENT

PAGE 7

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
9/04/8	5		CALL JUL 10 NATURAL GAS	9500	C	.660 US		50.00
9/05/8	6		CALL JUL 10 NATURAL GAS	9500	C	.655 US		60.00
	11*		OPTION MARKET VALUE			.001		110.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.657		
			LAST TRADE DATE:			6/25/10		
8/11/8	6		CALL APR 10 NATURAL GAS	9550	C	.845 US		60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 3/26/10					
			AVERAGE LONG:			.845		
			LAST TRADE DATE:			3/26/10		
8/11/8	6		CALL JUL 10 NATURAL GAS	9650	C	.855 US		60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.855		
			LAST TRADE DATE:			6/25/10		
8/01/8	5		CALL JUL 10 NATURAL GAS	9800	C	.990 US		50.00
	5*		OPTION MARKET VALUE			.001		50.00*
			EXPIRE 6/25/10					
			AVERAGE LONG:			.990		
			LAST TRADE DATE:			6/25/10		
8/01/8	6		CALL AUG 10 NATURAL GAS	9900	C	1.081 US		240.00
	6*		OPTION MARKET VALUE			.004		240.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			1.081		
			LAST TRADE DATE:			7/27/10		
9/05/8	5		CALL AUG 10 NATURAL GAS	9950	C	.650 US		200.00
	5*		OPTION MARKET VALUE			.004		200.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			.650		
			LAST TRADE DATE:			7/27/10		
10/30/8	20		CALL JUN 10 NATURAL GAS	10000	C	.470 US		200.00
	20*		OPTION MARKET VALUE			.001		200.00*
			EXPIRE 5/25/10					
			AVERAGE LONG:			.470		
			LAST TRADE DATE:			5/25/10		
9/04/8	6		CALL AUG 10 NATURAL GAS	10000	C	.660 US		240.00
	6*		OPTION MARKET VALUE			.004		240.00*
			EXPIRE 7/27/10					
			AVERAGE LONG:			.660		
			LAST TRADE DATE:			7/27/10		

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MONTHLY COMMODITY STATEMENT

PAGE 8

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/07/8	18		CALL OCT 10 NATURAL GAS 10000	C	.700	US		6,120.00
	18*		OPTION MARKET VALUE		.034			6,120.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: .700					
			LAST TRADE DATE: 9/27/10					
8/01/8	6		CALL APR 10 NATURAL GAS 10250	C	.847	US		60.00
	6*		OPTION MARKET VALUE		.001			60.00*
			EXPIRE 3/26/10					
			AVERAGE LONG: .847					
			LAST TRADE DATE: 3/26/10					
10/30/8	18		CALL MAY 10 NATURAL GAS 10250	C	.410	US		180.00
	18*		OPTION MARKET VALUE		.001			180.00*
			EXPIRE 4/27/10					
			AVERAGE LONG: .410					
			LAST TRADE DATE: 4/27/10					
10/14/8	19		CALL APR 10 NATURAL GAS 10850	C	.300	US		190.00
	19*		OPTION MARKET VALUE		.001			190.00*
			EXPIRE 3/26/10					
			AVERAGE LONG: .300					
			LAST TRADE DATE: 3/26/10					
10/20/8	26		CALL OCT 10 NATURAL GAS 11500	C	.510	US		4,160.00
	26*		OPTION MARKET VALUE		.016			4,160.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: .510					
			LAST TRADE DATE: 9/27/10					
10/30/8	18		CALL APR 10 NATURAL GAS 12000	C	.230	US	180.00	
	18*		OPTION MARKET VALUE		.001		180.00*	
			EXPIRE 3/26/10					
			AVERAGE SHORT: .230					
			LAST TRADE DATE: 3/26/10					
11/03/8	30		CALL NOV 10 NATURAL GAS 12250	C	.480	US		3,900.00
	30*		OPTION MARKET VALUE		.013			3,900.00*
			EXPIRE 10/26/10					
			AVERAGE LONG: .480					
			LAST TRADE DATE: 10/26/10					
9/05/8	11		CALL SEP 10 NATURAL GAS 12800	C	.340	US		110.00
	11*		OPTION MARKET VALUE		.001			110.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: .340					
			LAST TRADE DATE: 8/26/10					

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MONTHLY COMMODITY STATEMENT

PAGE 9

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/14/8		20	CALL JUN 10 NATURAL GAS	13000	C	.080	US	200.00
10/30/8		20	CALL JUN 10 NATURAL GAS	13000	C	.180	US	200.00
		40*	OPTION MARKET VALUE			.001		400.00*
			EXPIRE 5/25/10					
			AVERAGE SHORT:			.130		
			LAST TRADE DATE:			5/25/10		
10/14/8		16	CALL JUL 10 NATURAL GAS	13000	C	.100	US	160.00
		16*	OPTION MARKET VALUE			.001		160.00*
			EXPIRE 6/25/10					
			AVERAGE SHORT:			.100		
			LAST TRADE DATE:			6/25/10		
10/14/8		19	CALL MAY 10 NATURAL GAS	13250	C	.080	US	190.00
10/30/8		18	CALL MAY 10 NATURAL GAS	13250	C	.140	US	180.00
		37*	OPTION MARKET VALUE			.001		370.00*
			EXPIRE 4/27/10					
			AVERAGE SHORT:			.109		
			LAST TRADE DATE:			4/27/10		
10/20/8		18	CALL SEP 10 NATURAL GAS	13950	C	.200	US	180.00
		18*	OPTION MARKET VALUE			.001		180.00*
			EXPIRE 8/26/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			8/26/10		
9/05/8		12	CALL APR 10 NATURAL GAS	14000	C	.100	US	120.00
		12*	OPTION MARKET VALUE			.001		120.00*
			EXPIRE 3/26/10					
			AVERAGE SHORT:			.100		
			LAST TRADE DATE:			3/26/10		
10/22/8		17	CALL AUG 10 NATURAL GAS	14000	C	.170	US	170.00
		17*	OPTION MARKET VALUE			.001		170.00*
			EXPIRE 7/27/10					
			AVERAGE SHORT:			.170		
			LAST TRADE DATE:			7/27/10		
8/20/8		5	CALL AUG 10 NATURAL GAS	14800	C	.200	US	50.00
		5*	OPTION MARKET VALUE			.001		50.00*
			EXPIRE 7/27/10					
			AVERAGE SHORT:			.200		
			LAST TRADE DATE:			7/27/10		
8/01/8		6	CALL APR 10 NATURAL GAS	15000	C	.210	US	60.00
		6*	OPTION MARKET VALUE			.001		60.00*
			EXPIRE 3/26/10					
			AVERAGE SHORT:			.210		

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MONTHLY COMMODITY STATEMENT

PAGE 10

STATEMENT DATE: FEB 26, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

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DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/01/8		5	CALL JUL 10 NATURAL GAS 15000	C	.200	US	50.00	
		5*	OPTION MARKET VALUE		.001		50.00*	
			EXPIRE 6/25/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 6/25/10					
8/01/8		6	CALL AUG 10 NATURAL GAS 15000	C	.250	US	60.00	
		6*	OPTION MARKET VALUE		.001		60.00*	
			EXPIRE 7/27/10					
			AVERAGE SHORT: .250					
			LAST TRADE DATE: 7/27/10					
9/29/8		17	CALL OCT 10 NATURAL GAS 15000	C	.230	US	680.00	
10/20/8		26	CALL OCT 10 NATURAL GAS 15000	C	.200	US	1,040.00	
		43*	OPTION MARKET VALUE		.004		1,720.00*	
			EXPIRE 9/27/10					
			AVERAGE SHORT: .211					
			LAST TRADE DATE: 9/27/10					
7/28/8		6	CALL MAY 10 NATURAL GAS 16000	C	.140	US	60.00	
		6*	OPTION MARKET VALUE		.001		60.00*	
			EXPIRE 4/27/10					
			AVERAGE SHORT: .140					
			LAST TRADE DATE: 4/27/10					
7/28/8		7	CALL JUN 10 NATURAL GAS 16000	C	.140	US	70.00	
		7*	OPTION MARKET VALUE		.001		70.00*	
			EXPIRE 5/25/10					
			AVERAGE SHORT: .140					
			LAST TRADE DATE: 5/25/10					
8/29/8		12	CALL SEP 10 NATURAL GAS 16000	C	.200	US	120.00	
		12*	OPTION MARKET VALUE		.001		120.00*	
			EXPIRE 8/26/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 8/26/10					
11/03/8		30	CALL NOV 10 NATURAL GAS 16000	C	.170	US	600.00	
		30*	OPTION MARKET VALUE		.002		600.00*	
			EXPIRE 10/26/10					
			AVERAGE SHORT: .170					
			LAST TRADE DATE: 10/26/10					

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MONTHLY COMMODITY STATEMENT

PAGE 11

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*** SEG USD ***			
1. BEGINNING ACCT BALANCE		4,141,845.00	
2. P&L AND CASH ACTIVITY		104,912.00-	
3. ENDING ACCT BALANCE		4,036,933.00	
4. NET FUTURES P&L		599,283.00-	
5. NET OPTION PREMIUM		98,968.50-	
8. OPTIONS MARKET VALUE		3,070,303.00-	
9. ACCT VALUE AT MARKET		966,630.00	
11. CONVERTED ACCT VALUE US		966,630.00	
*** CURRENT MONTH *** *** YEAR-TO-DATE ***			
FUTURES P&L	US	599,283.00-	865,437.00-
OPTION PREMIUM	US	98,968.50-	170,067.00-

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South Carolina			
Report as of 2/26/2010 Close			
Period	Original Purchase Cost/Proceeds	Realized Value	Net Value Realized Gain or (Loss)
Closed Positions - May-2002/April-2003 Review	\$949,450	\$2,424,270	\$1,474,820
Closed Positions - May-2003/April-2004 Review	\$1,065,640	\$400,810	(\$664,830)
Closed Positions - May-2004/April-2005 Review	\$851,680	\$795,290	(\$56,390)
Closed Positions - May-2005/April-2006 Review	\$2,463,690	\$4,925,500	\$2,461,810
Closed Positions - May-2006/April-2007 Review	\$3,369,220	(\$1,385,730)	(\$4,754,950)
Closed Positions - May-2007/April-2008 Review	\$2,908,420	\$1,159,981	(\$1,748,439)
Closed Positions - May-2008/April-2009 Review	\$3,446,030	(\$6,147,835)	(\$9,593,865)
Closed Positions - May-2009/March-2010 Review	\$3,377,015	(\$11,836,570)	(\$15,213,585)
Total Closed Positions Review Periods	\$18,431,145	(\$9,664,284)	(\$28,095,429)
Open Positions Total	\$1,926,980	(\$3,070,303)	(\$4,997,283)
Closed/Open Position TOTALS	\$20,358,125	(\$12,734,587)	(\$33,092,712)

South Carolina May-2009/March-2010 Review
Report as of 2/26/2010 Close

Period	Tool	Counterparty	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	\$0.190	\$22,800	4/27/2009	\$0.000	\$0	(\$22,800)
May-09	Put	NYMEX	8/5/2008	120,000	\$7.00	(\$0.190)	(\$22,800)	4/27/2009	\$0.000	\$0	\$22,800
May-09	Call	NYMEX	8/5/2008	120,000	\$9.70	\$0.860	\$103,200	4/27/2009	\$0.000	\$0	(\$103,200)
May-09	Put	BP	1/26/2009	120,000	\$7.00	(\$0.165)	(\$19,800)	4/28/2009	\$3.253	(\$449,640)	(\$429,840)
May-09	Call (Sold)	NYMEX	8/5/2008	120,000	\$15.00	(\$0.120)	(\$14,400)	4/27/2009	\$0.000	\$0	\$14,400
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	\$0.230	\$27,600	4/27/2009	\$0.000	\$0	(\$27,600)
May-09	Put	NYMEX	8/11/2008	120,000	\$7.00	(\$0.230)	(\$27,600)	4/27/2009	\$0.000	\$0	\$27,600
May-09	Call	NYMEX	8/11/2008	120,000	\$9.40	\$0.759	\$91,080	4/27/2009	\$0.000	\$0	(\$91,080)
May-09	Put	BP	1/26/2009	120,000	\$7.00	(\$0.205)	(\$24,600)	4/28/2009	\$3.253	(\$449,640)	(\$425,040)
May-09	Put-Offset	NYMEX	1/26/2009	-130,000	\$6.50	\$0.160	\$20,800	4/27/2009	\$0.000	\$0	(\$20,800)
May-09	Put	NYMEX	9/4/2008	130,000	\$6.50	(\$0.160)	(\$20,800)	4/27/2009	\$0.000	\$0	\$20,800
May-09	Call	NYMEX	9/4/2008	130,000	\$8.45	\$0.670	\$87,100	4/27/2009	\$0.000	\$0	(\$87,100)
May-09	Put	BP	1/26/2009	130,000	\$6.50	(\$0.135)	(\$17,550)	4/28/2009	\$3.253	(\$422,110)	(\$404,560)
May-09	Put-Offset	NYMEX	1/26/2009	-120,000	\$7.00	\$0.430	\$51,600	4/27/2009	\$0.000	\$0	(\$51,600)
May-09	Put	NYMEX	9/18/2008	120,000	\$7.00	(\$0.430)	(\$51,600)	4/27/2009	\$0.000	\$0	\$51,600
May-09	Call	NYMEX	9/18/2008	120,000	\$8.55	\$0.855	\$102,600	4/27/2009	\$0.000	\$0	(\$102,600)
May-09	Put	BP	1/26/2009	120,000	\$7.00	(\$0.405)	(\$48,600)	4/28/2009	\$3.253	(\$449,640)	(\$401,040)
May-09	Call (Sold)	NYMEX	9/18/2008	120,000	\$13.00	(\$0.120)	(\$14,400)	4/27/2009	\$0.000	\$0	\$14,400
May-09	Call	NYMEX	10/14/2008	120,000	\$8.80	\$0.405	\$48,600	4/27/2009	\$0.000	\$0	(\$48,600)
Jun-09	Call	NYMEX	8/11/2008	130,000	\$9.55	\$0.795	\$103,350	5/26/2009	\$0.000	\$0	(\$103,350)
Jun-09	Put	NYMEX	8/11/2008	130,000	\$7.00	(\$0.250)	(\$32,500)	5/26/2009	\$0.000	\$0	\$32,500
Jun-09	Call	NYMEX	8/20/2008	130,000	\$9.30	\$0.820	\$106,600	5/26/2009	\$0.000	\$0	(\$106,600)
Jun-09	Put	NYMEX	8/20/2008	130,000	\$7.00	(\$0.300)	(\$39,000)	5/26/2009	\$0.000	\$0	\$39,000
Jun-09	Call	NYMEX	9/3/2008	140,000	\$10.00	\$0.500	\$70,000	5/26/2009	\$0.000	\$0	(\$70,000)
Jun-09	Put	NYMEX	9/3/2008	140,000	\$6.00	(\$0.170)	(\$23,800)	5/26/2009	\$0.000	\$0	\$23,800
Jun-09	Call	NYMEX	10/8/2008	130,000	\$7.90	\$0.730	\$94,900	5/26/2009	\$0.000	\$0	(\$94,900)
Jun-09	Put	NYMEX	10/8/2008	130,000	\$6.00	(\$0.300)	(\$39,000)	5/26/2009	\$0.000	\$0	\$39,000
Jun-09	Call	NYMEX	10/14/2008	130,000	\$8.65	\$0.530	\$68,900	5/26/2009	\$0.000	\$0	(\$68,900)
Jun-09	Call (Sold)	NYMEX	10/14/2008	130,000	\$12.00	(\$0.100)	(\$13,000)	5/26/2009	\$0.000	\$0	\$13,000
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	\$3.539	\$0	5/26/2009	\$0.000	(\$449,930)	(\$449,930)
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	\$3.539	\$0	5/26/2009	\$0.000	(\$449,930)	(\$449,930)
Jun-09	FUTURES	NYMEX	5/26/2009	140,000	\$0.00	\$3.539	\$0	5/26/2009	\$0.000	(\$344,540)	(\$344,540)
Jun-09	FUTURES	NYMEX	5/26/2009	130,000	\$0.00	\$3.539	\$0	5/26/2009	\$0.000	(\$319,930)	(\$319,930)
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$7.00	\$0.270	\$29,700	6/25/2009	\$0.000	\$0	(\$29,700)
Jul-09	Put	NYMEX	8/11/2008	110,000	\$7.00	(\$0.270)	(\$29,700)	6/25/2009	\$0.000	\$0	\$29,700
Jul-09	Call	NYMEX	8/11/2008	110,000	\$9.75	\$0.815	\$89,650	6/25/2009	\$0.000	\$0	(\$89,650)
Jul-09	Put	BP	1/26/2009	110,000	\$7.00	(\$0.245)	(\$26,950)	6/26/2009	\$3.844	(\$347,160)	(\$320,210)
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$7.00	\$0.330	\$36,300	6/25/2009	\$0.000	\$0	(\$36,300)
Jul-09	Put	NYMEX	8/20/2008	110,000	\$7.00	(\$0.330)	(\$36,300)	6/25/2009	\$0.000	\$0	\$36,300
Jul-09	Call	NYMEX	8/20/2008	110,000	\$9.10	\$1.000	\$110,000	6/25/2009	\$0.000	\$0	(\$110,000)
Jul-09	Put	BP	1/26/2009	110,000	\$7.00	(\$0.305)	(\$33,550)	6/26/2009	\$3.844	(\$347,160)	(\$313,610)
Jul-09	Call (Sold)	NYMEX	8/20/2008	110,000	\$14.00	(\$0.150)	(\$16,500)	6/25/2009	\$0.000	\$0	\$16,500
Jul-09	Put-Offset	NYMEX	1/26/2009	-100,000	\$6.50	\$0.200	\$20,000	6/25/2009	\$0.000	\$0	(\$20,000)
Jul-09	Put	NYMEX	9/4/2008	100,000	\$6.50	(\$0.200)	(\$20,000)	6/25/2009	\$0.000	\$0	\$20,000
Jul-09	Call	NYMEX	9/4/2008	100,000	\$8.95	\$0.700	\$70,000	6/25/2009	\$0.000	\$0	(\$70,000)
Jul-09	Put	BP	1/26/2009	100,000	\$6.50	(\$0.175)	(\$17,500)	6/26/2009	\$3.844	(\$265,600)	(\$248,100)
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$6.00	\$0.200	\$22,000	6/25/2009	\$0.000	\$0	(\$22,000)
Jul-09	Put	NYMEX	10/7/2008	110,000	\$6.00	(\$0.200)	(\$22,000)	6/25/2009	\$0.000	\$0	\$22,000
Jul-09	Call	NYMEX	10/7/2008	110,000	\$8.35	\$0.665	\$73,150	6/25/2009	\$0.000	\$0	(\$73,150)
Jul-09	Put	BP	1/26/2009	110,000	\$6.00	(\$0.175)	(\$19,250)	6/26/2009	\$3.844	(\$237,160)	(\$217,910)
Jul-09	Put-Offset	NYMEX	1/26/2009	-110,000	\$6.00	\$0.300	\$33,000	6/25/2009	\$0.000	\$0	(\$33,000)
Jul-09	Put	NYMEX	10/20/2008	110,000	\$6.00	(\$0.300)	(\$33,000)	6/25/2009	\$0.000	\$0	\$33,000
Jul-09	Call	NYMEX	10/20/2008	110,000	\$7.25	\$1.035	\$113,850	6/25/2009	\$0.000	\$0	(\$113,850)
Jul-09	Put	BP	1/26/2009	110,000	\$6.00	(\$0.275)	(\$30,250)	6/26/2009	\$3.844	(\$237,160)	(\$206,910)
Jul-09	Call (Sold)	NYMEX	10/20/2008	110,000	\$11.05	(\$0.300)	(\$33,000)	6/25/2009	\$0.000	\$0	\$33,000
Aug-09	Call	NYMEX	8/11/2008	110,000	\$10.00	\$0.835	\$91,850	7/28/2009	\$0.000	\$0	(\$91,850)
Aug-09	Put	NYMEX	8/11/2008	110,000	\$7.00	(\$0.290)	(\$31,900)	7/28/2009	\$0.000	\$0	\$31,900
Aug-09	Call	NYMEX	8/20/2008	110,000	\$9.25	\$1.025	\$112,750	7/28/2009	\$0.000	\$0	(\$112,750)
Aug-09	Put	NYMEX	8/20/2008	110,000	\$7.00	(\$0.340)	(\$37,400)	7/28/2009	\$0.000	\$0	\$37,400
Aug-09	Call (Sold)	NYMEX	8/20/2008	110,000	\$15.00	(\$0.160)	(\$17,600)	7/28/2009	\$0.000	\$0	\$17,600
Aug-09	Call	NYMEX	9/4/2008	110,000	\$9.30	\$0.680	\$74,800	7/28/2009	\$0.000	\$0	(\$74,800)
Aug-09	Put	NYMEX	9/4/2008	110,000	\$6.50	(\$0.200)	(\$22,000)	7/28/2009	\$0.000	\$0	\$22,000
Aug-09	Call	NYMEX	10/8/2008	110,000	\$8.40	\$0.790	\$86,900	7/28/2009	\$0.000	\$0	(\$86,900)
Aug-09	Put	NYMEX	10/8/2008	110,000	\$6.00	(\$0.330)	(\$36,300)	7/28/2009	\$0.000	\$0	\$36,300
Aug-09	Call	NYMEX	10/30/2008	110,000	\$10.00	\$0.440	\$44,400	7/28/2009	\$0.000	\$0	(\$44,400)
Aug-09	Call (Sold)	NYMEX	10/30/2008	110,000	\$13.00	(\$0.150)	(\$16,500)	7/28/2009	\$0.000	\$0	\$16,500
Aug-09	FUTURES	NYMEX	7/17/2009	110,000	\$0.00	\$3.536	\$0	7/28/2009	\$0.000	(\$381,040)	(\$381,040)
Aug-09	FUTURES	NYMEX	7/17/2009	110,000	\$0.00	\$3.536	\$0	7/28/2009	\$0.000	(\$381,040)	(\$381,040)
Aug-09	FUTURES	NYMEX	7/28/2009	110,000	\$0.00	\$3.536	\$0	7/28/2009	\$0.000	(\$326,040)	(\$326,040)
Aug-09	FUTURES	NYMEX	7/28/2009	110,000	\$0.00	\$3.536	\$0	7/28/2009	\$0.000	(\$271,040)	(\$271,040)
Sep-09	Call	NYMEX	8/11/2008	60,000	\$10.20	\$0.885	\$53,100	8/26/2009	\$0.000	\$0	(\$53,100)
Sep-09	Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.340)	(\$20,400)	8/26/2009	\$0.000	\$0	\$20,400
Sep-09	Call	NYMEX	8/29/2008	170,000	\$9.80	\$1.100	\$187,000	8/26/2009	\$0.000	\$0	(\$187,000)
Sep-09	Put	NYMEX	8/29/2008	170,000	\$7.00	(\$0.425)	(\$72,250)	8/26/2009	\$0.000	\$0	\$72,250
Sep-09	Call (Sold)	NYMEX	8/29/2008	170,000	\$17.00	(\$0.150)	(\$25,500)	8/26/2009	\$0.000	\$0	\$25,500
Sep-09	Call	NYMEX	9/4/2008	120,000	\$8.75	\$0.970	\$116,400	8/26/2009	\$0.000	\$0	(\$116,400)
Sep-09	Put	NYMEX	9/4/2008	120,000	\$6.50	(\$0.290)	(\$34,800)	8/26/2009	\$0.000	\$0	\$34,800
Sep-09	Call (Sold)	NYMEX	9/4/2008	120,000	\$14.00	(\$0.170)	(\$20,400)	8/26/2009	\$0.000	\$0	\$20,400
Sep-09	Call	NYMEX	10/7/2008	110,000	\$8.90	\$0.740	\$81,400	8/26/2009	\$0.000	\$0	(\$81,400)

South Carolina May-2009/March-2010 Review
Report as of 2/26/2010 Close

Period	Tool	Counterparty	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)
Sep-09	Put	NYMEX	10/7/2008	110,000	\$6.00	(\$0.300)	(\$33,000)	8/26/2009	\$0.000	\$0	\$33,000
Sep-09	Call	NYMEX	10/30/2008	120,000	\$10.25	\$0.490	\$58,800	8/26/2009	\$0.000	\$0	(\$58,800)
Sep-09	Call (Sold)	NYMEX	10/30/2008	120,000	\$13.00	(\$0.200)	(\$24,000)	8/26/2009	\$0.000	\$0	\$24,000
Sep-09	FUTURES	NYMEX	8/26/2009	60,000	\$0.00	\$2.911	\$0	8/26/2009	\$0.000	(\$245,340)	(\$245,340)
Sep-09	FUTURES	NYMEX	8/26/2009	170,000	\$0.00	\$2.911	\$0	8/26/2009	\$0.000	(\$695,130)	(\$695,130)
Sep-09	FUTURES	NYMEX	8/26/2009	120,000	\$0.00	\$2.911	\$0	8/26/2009	\$0.000	(\$430,680)	(\$430,680)
Sep-09	FUTURES	NYMEX	8/26/2009	110,000	\$0.00	\$2.911	\$0	8/26/2009	\$0.000	(\$339,790)	(\$339,790)
Oct-09	Call	NYMEX	8/11/2008	90,000	\$10.50	\$0.945	\$85,050	9/25/2009	\$0.000	\$0	(\$85,050)
Oct-09	Put	NYMEX	8/11/2008	10,000	\$7.00	(\$0.400)	(\$4,000)	9/25/2009	\$0.000	\$0	\$4,000
Oct-09	Put	NYMEX	8/11/2008	30,000	\$7.00	(\$0.400)	(\$12,000)	9/25/2009	\$0.000	\$0	\$12,000
Oct-09	Put	NYMEX	8/11/2008	50,000	\$7.00	(\$0.400)	(\$20,000)	9/25/2009	\$0.000	\$0	\$20,000
Oct-09	Call	NYMEX	8/29/2008	80,000	\$9.80	\$1.175	\$94,000	9/25/2009	\$0.000	\$0	(\$94,000)
Oct-09	Put	NYMEX	8/29/2008	80,000	\$7.00	(\$0.400)	(\$32,000)	9/25/2009	\$0.000	\$0	\$32,000
Oct-09	Call (Sold)	NYMEX	8/29/2008	80,000	\$17.00	(\$0.250)	(\$20,000)	9/25/2009	\$0.000	\$0	\$20,000
Oct-09	Call	NYMEX	9/9/2008	180,000	\$13.05	\$0.342	\$61,560	9/25/2009	\$0.000	\$0	(\$61,560)
Oct-09	Call	NYMEX	9/29/2008	170,000	\$8.75	\$1.010	\$171,700	9/25/2009	\$0.000	\$0	(\$171,700)
Oct-09	Put	NYMEX	9/29/2008	170,000	\$6.00	(\$0.290)	(\$49,300)	9/25/2009	\$0.000	\$0	\$49,300
Oct-09	Call (Sold)	NYMEX	9/29/2008	170,000	\$14.00	(\$0.210)	(\$35,700)	9/25/2009	\$0.000	\$0	\$35,700
Oct-09	Call	NYMEX	10/14/2008	180,000	\$9.35	\$0.750	\$135,000	9/25/2009	\$0.000	\$0	(\$135,000)
Oct-09	Call (Sold)	NYMEX	10/14/2008	180,000	\$13.00	(\$0.290)	(\$52,200)	9/25/2009	\$0.000	\$0	\$52,200
Oct-09	Call	NYMEX	10/30/2008	170,000	\$10.85	\$0.490	\$83,300	9/25/2009	\$0.000	\$0	(\$83,300)
Oct-09	Call (Sold)	NYMEX	10/30/2008	170,000	\$14.00	(\$0.200)	(\$34,000)	9/25/2009	\$0.000	\$0	\$34,000
Oct-09	FUTURES	NYMEX	9/8/2009	30,000	\$0.00	\$3.987	\$0	9/25/2009	\$0.000	(\$90,390)	(\$90,390)
Oct-09	FUTURES	NYMEX	9/16/2009	10,000	\$0.00	\$3.987	\$0	9/25/2009	\$0.000	(\$30,130)	(\$30,130)
Oct-09	FUTURES	NYMEX	9/25/2009	50,000	\$0.00	\$3.987	\$0	9/25/2009	\$0.000	(\$150,650)	(\$150,650)
Oct-09	FUTURES	NYMEX	9/25/2009	80,000	\$0.00	\$3.987	\$0	9/25/2009	\$0.000	(\$241,040)	(\$241,040)
Oct-09	FUTURES	NYMEX	9/25/2009	170,000	\$0.00	\$3.987	\$0	9/25/2009	\$0.000	(\$342,210)	(\$342,210)
Nov-09	Call	NYMEX	9/4/2008	150,000	\$9.25	\$1.080	\$162,000	10/27/2009	\$0.000	\$0	(\$162,000)
Nov-09	Put	NYMEX	9/4/2008	150,000	\$7.00	(\$0.350)	(\$52,500)	10/27/2009	\$0.000	\$0	\$52,500
Nov-09	Call (Sold)	NYMEX	9/4/2008	150,000	\$14.50	(\$0.200)	(\$30,000)	10/27/2009	\$0.000	\$0	\$30,000
Nov-09	Call	NYMEX	9/17/2008	150,000	\$9.40	\$1.095	\$164,250	10/27/2009	\$0.000	\$0	(\$164,250)
Nov-09	Put	NYMEX	9/17/2008	150,000	\$7.00	(\$0.400)	(\$60,000)	10/27/2009	\$0.000	\$0	\$60,000
Nov-09	Call (Sold)	NYMEX	9/17/2008	150,000	\$13.50	(\$0.360)	(\$54,000)	10/27/2009	\$0.000	\$0	\$54,000
Nov-09	Call	NYMEX	10/8/2008	230,000	\$8.65	\$1.010	\$232,300	10/27/2009	\$0.000	\$0	(\$232,300)
Nov-09	Put	NYMEX	10/8/2008	230,000	\$6.85	(\$0.500)	(\$115,000)	10/27/2009	\$0.000	\$0	\$115,000
Nov-09	Call (Sold)	NYMEX	10/8/2008	230,000	\$15.00	(\$0.200)	(\$46,000)	10/27/2009	\$0.000	\$0	\$46,000
Nov-09	Call	NYMEX	10/14/2008	230,000	\$9.85	\$0.700	\$161,000	10/27/2009	\$0.000	\$0	(\$161,000)
Nov-09	Call (Sold)	NYMEX	10/14/2008	230,000	\$13.25	(\$0.240)	(\$55,200)	10/27/2009	\$0.000	\$0	\$55,200
Nov-09	FUTURES	NYMEX	10/27/2009	150,000	\$0.00	\$4.558	\$0	10/27/2009	\$0.000	(\$366,300)	(\$366,300)
Nov-09	FUTURES	NYMEX	10/27/2009	150,000	\$0.00	\$4.558	\$0	10/27/2009	\$0.000	(\$366,300)	(\$366,300)
Nov-09	FUTURES	NYMEX	10/27/2009	230,000	\$0.00	\$4.558	\$0	10/27/2009	\$0.000	(\$527,160)	(\$527,160)
Dec-09	Call	NYMEX	9/11/2008	100,000	\$9.80	\$1.015	\$101,500	11/23/2009	\$0.000	\$0	(\$101,500)
Dec-09	Put	NYMEX	9/11/2008	100,000	\$6.60	(\$0.220)	(\$22,000)	11/23/2009	\$0.000	\$0	\$22,000
Dec-09	Call (Sold)	NYMEX	9/11/2008	100,000	\$15.00	(\$0.260)	(\$26,000)	11/23/2009	\$0.000	\$0	\$26,000
Dec-09	Call	NYMEX	9/18/2008	100,000	\$10.10	\$1.145	\$114,500	11/23/2009	\$0.000	\$0	(\$114,500)
Dec-09	Put	NYMEX	9/18/2008	100,000	\$7.00	(\$0.390)	(\$39,000)	11/23/2009	\$0.000	\$0	\$39,000
Dec-09	Call (Sold)	NYMEX	9/18/2008	100,000	\$14.00	(\$0.400)	(\$40,000)	11/23/2009	\$0.000	\$0	\$40,000
Dec-09	Call	NYMEX	10/14/2008	200,000	\$10.35	\$0.700	\$140,000	11/23/2009	\$0.000	\$0	(\$140,000)
Dec-09	Call (Sold)	NYMEX	10/14/2008	200,000	\$13.50	(\$0.235)	(\$47,000)	11/23/2009	\$0.000	\$0	\$47,000
Dec-09	Call	NYMEX	10/20/2008	290,000	\$9.00	\$1.070	\$310,300	11/23/2009	\$0.000	\$0	(\$310,300)
Dec-09	Put	NYMEX	10/20/2008	290,000	\$6.00	(\$0.300)	(\$87,000)	11/23/2009	\$0.000	\$0	\$87,000
Dec-09	Call (Sold)	NYMEX	10/20/2008	290,000	\$14.00	(\$0.300)	(\$87,000)	11/23/2009	\$0.000	\$0	\$87,000
Dec-09	Call	NYMEX	10/30/2008	300,000	\$11.20	\$0.590	\$177,000	11/23/2009	\$0.000	\$0	(\$177,000)
Dec-09	Call (Sold)	NYMEX	10/30/2008	300,000	\$14.00	(\$0.300)	(\$90,000)	11/23/2009	\$0.000	\$0	\$90,000
Dec-09	FUTURES	NYMEX	11/23/2009	100,000	\$0.00	\$4.473	\$0	11/23/2009	\$0.000	(\$212,700)	(\$212,700)
Dec-09	FUTURES	NYMEX	11/23/2009	100,000	\$0.00	\$4.473	\$0	11/23/2009	\$0.000	(\$252,700)	(\$252,700)
Dec-09	FUTURES	NYMEX	11/23/2009	290,000	\$0.00	\$4.473	\$0	11/23/2009	\$0.000	(\$442,830)	(\$442,830)
Jan-10	Call	NYMEX	9/18/2008	110,000	\$10.00	\$1.220	\$134,200	12/28/2009	\$0.000	\$0	(\$134,200)
Jan-10	Put	NYMEX	9/18/2008	110,000	\$7.00	(\$0.320)	(\$35,200)	12/28/2009	\$0.000	\$0	\$35,200
Jan-10	Call (Sold)	NYMEX	9/18/2008	110,000	\$15.00	(\$0.380)	(\$41,800)	12/28/2009	\$0.000	\$0	\$41,800
Jan-10	Put-Offset	NYMEX	12/28/2009	-110,000	\$6.00	\$0.040	\$4,400	12/28/2009	\$0.000	\$0	(\$4,400)
Jan-10	Put	NYMEX	10/8/2008	110,000	\$6.00	(\$0.200)	(\$22,000)	12/28/2009	\$0.000	\$0	\$22,000
Jan-10	Call	NYMEX	10/8/2008	110,000	\$9.80	\$0.985	\$108,350	12/28/2009	\$0.000	\$0	(\$108,350)
Jan-10	Call (Sold)	NYMEX	10/8/2008	110,000	\$15.00	(\$0.260)	(\$28,600)	12/28/2009	\$0.000	\$0	\$28,600
Jan-10	Call	NYMEX	10/20/2008	220,000	\$10.40	\$0.780	\$171,600	12/28/2009	\$0.000	\$0	(\$171,600)
Jan-10	Call (Sold)	NYMEX	10/20/2008	220,000	\$14.00	(\$0.300)	(\$66,000)	12/28/2009	\$0.000	\$0	\$66,000
Jan-10	Call	NYMEX	10/30/2008	320,000	\$11.30	\$0.645	\$208,400	12/28/2009	\$0.000	\$0	(\$208,400)
Jan-10	Call (Sold)	NYMEX	10/30/2008	320,000	\$14.00	(\$0.340)	(\$108,800)	12/28/2009	\$0.000	\$0	\$108,800
Jan-10	Call	NYMEX	1/27/2009	110,000	\$7.45	\$0.865	\$95,150	12/28/2009	\$0.000	\$0	(\$95,150)
Jan-10	Put	BP	1/27/2009	110,000	\$4.50	(\$0.228)	(\$25,025)	12/29/2009	\$0.000	\$0	\$25,025
Jan-10	Call (Sold)	NYMEX	1/27/2009	110,000	\$11.50	(\$0.250)	(\$27,500)	12/28/2009	\$0.000	\$0	\$27,500
Jan-10	Call	NYMEX	7/17/2009	100,000	\$9.00	\$0.130	\$13,000	12/28/2009	\$0.000	\$0	(\$13,000)
Jan-10	Put	BP	7/17/2009	100,000	\$4.00	(\$0.133)	(\$13,250)	12/29/2009	\$0.000	\$0	\$13,250
Jan-10	FUTURES	NYMEX	12/28/2009	110,000	\$0.00	\$5.990	\$0	12/28/2009	\$0.000	(\$111,100)	(\$111,100)
Feb-10	Call	NYMEX	9/18/2008	90,000	\$10.00	\$1.245	\$112,050	1/26/2010	\$0.000	\$0	(\$112,050)
Feb-10	Put	NYMEX	9/18/2008	90,000	\$7.00	(\$0.350)	(\$31,500)	1/26/2010	\$0.000	\$0	\$31,500
Feb-10	Call (Sold)	NYMEX	9/18/2008	90,000	\$15.50	(\$0.380)	(\$34,200)	1/26/2010	\$0.000	\$0	\$34,200
Feb-10	Call	NYMEX	10/8/2008	80,000	\$9.80	\$0.985	\$78,800	1/26/2010	\$0.000	\$0	(\$78,800)
Feb-10	Put	NYMEX	10/8/2008	80,000	\$6.00	(\$0.200)	(\$16,000)	1/26/2010	\$0.000	\$0	\$16,000

South Carolina May-2009/March-2010 Review
Report as of 2/26/2010 Close

Period	Tool	Counterparty	Original Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)
Feb-10	Call (Sold)	NYMEX	10/8/2008	80,000	\$15.00	(\$0.260)	(\$20,800)	1/26/2010	\$0.000	\$0	\$20,800
Feb-10	Call	NYMEX	10/20/2008	170,000	\$9.45	\$1.085	\$184,450	1/26/2010	\$0.000	\$0	(\$184,450)
Feb-10	Put	NYMEX	10/20/2008	170,000	\$6.00	(\$0.300)	(\$51,000)	1/26/2010	\$0.000	\$0	\$51,000
Feb-10	Call (Sold)	NYMEX	10/20/2008	170,000	\$15.20	(\$0.300)	(\$51,000)	1/26/2010	\$0.000	\$0	\$51,000
Feb-10	Call	NYMEX	10/30/2008	260,000	\$11.50	\$0.630	\$163,800	1/26/2010	\$0.000	\$0	(\$163,800)
Feb-10	Call (Sold)	NYMEX	10/30/2008	260,000	\$14.00	(\$0.340)	(\$88,400)	1/26/2010	\$0.000	\$0	\$88,400
Feb-10	Call	NYMEX	2/18/2009	80,000	\$7.35	\$0.620	\$49,600	1/26/2010	\$0.000	\$0	(\$49,600)
Feb-10	Put	BP	2/18/2009	80,000	\$4.50	(\$0.255)	(\$20,400)	1/27/2010	\$0.000	\$0	\$20,400
Feb-10	Call (Sold)	NYMEX	2/18/2009	80,000	\$11.40	(\$0.120)	(\$9,600)	1/26/2010	\$0.000	\$0	\$9,600
Feb-10	Call	NYMEX	7/17/2009	80,000	\$9.10	\$0.140	\$11,200	1/26/2010	\$0.000	\$0	(\$11,200)
Feb-10	Put	BP	7/17/2009	80,000	\$4.00	(\$0.143)	(\$11,400)	1/27/2010	\$0.000	\$0	\$11,400
Feb-10	FUTURES	NYMEX	1/26/2010	90,000	\$0.00	\$5.485	\$0	1/26/2010	\$5.274	(\$136,350)	(\$136,350)
Feb-10	FUTURES	NYMEX	1/26/2010	80,000	\$0.00	\$5.485	\$0	1/26/2010	\$5.274	(\$41,200)	(\$41,200)
Feb-10	FUTURES	NYMEX	1/26/2010	170,000	\$0.00	\$5.485	\$0	1/26/2010	\$5.274	(\$87,550)	(\$87,550)
Mar-10	Call	NYMEX	9/5/2008	70,000	\$10.50	\$1.040	\$72,800	2/23/2010	\$0.000	\$0	(\$72,800)
Mar-10	Put	NYMEX	9/5/2008	70,000	\$6.50	(\$0.180)	(\$12,600)	2/23/2010	\$0.000	\$0	\$12,600
Mar-10	Call (Sold)	NYMEX	9/5/2008	70,000	\$15.50	(\$0.310)	(\$21,700)	2/23/2010	\$0.000	\$0	\$21,700
Mar-10	Call	NYMEX	9/18/2008	60,000	\$10.35	\$1.080	\$64,800	2/23/2010	\$0.000	\$0	(\$64,800)
Mar-10	Put	NYMEX	9/18/2008	60,000	\$7.00	(\$0.330)	(\$19,800)	2/23/2010	\$0.000	\$0	\$19,800
Mar-10	Call (Sold)	NYMEX	9/18/2008	60,000	\$15.50	(\$0.400)	(\$24,000)	2/23/2010	\$0.000	\$0	\$24,000
Mar-10	Call	NYMEX	10/14/2008	130,000	\$10.60	\$0.755	\$98,150	2/23/2010	\$0.000	\$0	(\$98,150)
Mar-10	Call (Sold)	NYMEX	10/14/2008	130,000	\$14.00	(\$0.280)	(\$36,400)	2/23/2010	\$0.000	\$0	\$36,400
Mar-10	Call	NYMEX	10/21/2008	200,000	\$8.40	\$1.270	\$254,000	2/23/2010	\$0.000	\$0	(\$254,000)
Mar-10	Put	NYMEX	10/21/2008	200,000	\$6.50	(\$0.500)	(\$100,000)	2/23/2010	\$0.000	\$0	\$100,000
Mar-10	Call (Sold)	NYMEX	10/21/2008	200,000	\$14.00	(\$0.300)	(\$60,000)	2/23/2010	\$0.000	\$0	\$60,000
Mar-10	Call	NYMEX	10/30/2008	200,000	\$11.70	\$0.575	\$115,000	2/23/2010	\$0.000	\$0	(\$115,000)
Mar-10	Call (Sold)	NYMEX	10/30/2008	200,000	\$15.00	(\$0.280)	(\$56,000)	2/23/2010	\$0.000	\$0	\$56,000
Mar-10	FUTURES	NYMEX	2/23/2010	70,000	\$0.00	\$4.778	\$0	2/23/2010	\$4.816	(\$120,540)	(\$120,540)
Mar-10	FUTURES	NYMEX	2/23/2010	60,000	\$0.00	\$4.778	\$0	2/23/2010	\$4.816	(\$133,320)	(\$133,320)
Mar-10	FUTURES	NYMEX	2/23/2010	200,000	\$0.00	\$4.778	\$0	2/23/2010	\$4.816	(\$344,400)	(\$344,400)
SUMMARY:				22,270,000			3,377,015			(\$11,836,570)	(\$15,213,585)

Open Positions - South Carolina												
Report as of 2/26/2010 Close												
Period	Tool	Counter party	Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	NYMEX Market Price	Market Value	Net Value vs. Current Market Value	
Apr-10 Call	NYMEX	8/1/2008	60,000	\$10.25	\$0.85	\$50,820	3/26/2010	\$0.001	\$60		(\$50,760)	
Apr-10 Put	NYMEX	8/1/2008	60,000	\$7.00	(\$0.27)	(\$16,200)	3/26/2010	(\$2.187)	(\$131,220)		(\$115,020)	
Apr-10 Call (Sold)	NYMEX	8/1/2008	60,000	\$15.00	(\$0.21)	(\$12,600)	3/26/2010	(\$0.001)	(\$60)		\$12,540	
Apr-10 Call	NYMEX	8/11/2008	60,000	\$9.55	\$0.85	\$50,700	3/26/2010	\$0.001	\$60		(\$50,640)	
Apr-10 Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.32)	(\$19,200)	3/26/2010	(\$2.187)	(\$131,220)		(\$112,020)	
Apr-10 Call	NYMEX	9/5/2008	120,000	\$8.60	\$0.90	\$108,000	3/26/2010	\$0.001	\$120		(\$107,880)	
Apr-10 Put	NYMEX	9/5/2008	120,000	\$7.00	(\$0.30)	(\$36,000)	3/26/2010	(\$2.187)	(\$262,440)		(\$226,440)	
Apr-10 Call (Sold)	NYMEX	9/5/2008	120,000	\$14.00	(\$0.10)	(\$12,000)	3/26/2010	(\$0.001)	(\$120)		\$11,880	
Apr-10 Call	NYMEX	10/14/2008	190,000	\$10.85	\$0.30	\$57,000	3/26/2010	\$0.001	\$190		(\$56,810)	
Apr-10 Call	NYMEX	10/30/2008	180,000	\$9.50	\$0.52	\$93,600	3/26/2010	\$0.001	\$180		(\$93,420)	
Apr-10 Call (Sold)	NYMEX	10/30/2008	180,000	\$12.00	(\$0.23)	(\$41,400)	3/26/2010	(\$0.001)	(\$180)		\$41,220	
May-10 Call	NYMEX	7/28/2008	60,000	\$9.10	\$1.01	\$60,540	4/27/2010	\$0.001	\$60		(\$60,480)	
May-10 Put	NYMEX	7/28/2008	60,000	\$6.80	(\$0.34)	(\$20,400)	4/27/2010	(\$1.930)	(\$115,800)		(\$95,400)	
May-10 Call (Sold)	NYMEX	7/28/2008	60,000	\$16.00	(\$0.14)	(\$8,400)	4/27/2010	(\$0.001)	(\$60)		\$8,340	
May-10 Call	NYMEX	8/11/2008	60,000	\$9.35	\$0.82	\$49,200	4/27/2010	\$0.001	\$60		(\$49,140)	
May-10 Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	4/27/2010	(\$2.127)	(\$127,620)		(\$109,620)	
May-10 Call	NYMEX	9/4/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.001	\$60		(\$39,540)	
May-10 Put	NYMEX	9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	(\$1.637)	(\$98,220)		(\$89,220)	
May-10 Call	NYMEX	9/5/2008	60,000	\$9.15	\$0.66	\$39,600	4/27/2010	\$0.001	\$60		(\$39,540)	
May-10 Put	NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	4/27/2010	(\$1.637)	(\$98,220)		(\$89,220)	
May-10 Call	NYMEX	10/14/2008	190,000	\$9.25	\$0.53	\$100,700	4/27/2010	\$0.001	\$190		(\$100,510)	
May-10 Call (Sold)	NYMEX	10/14/2008	190,000	\$13.25	(\$0.08)	(\$15,200)	4/27/2010	(\$0.001)	(\$190)		\$15,010	
May-10 Call	NYMEX	10/30/2008	180,000	\$10.25	\$0.41	\$73,800	4/27/2010	\$0.001	\$180		(\$73,620)	
May-10 Call (Sold)	NYMEX	10/30/2008	180,000	\$13.25	(\$0.14)	(\$25,200)	4/27/2010	(\$0.001)	(\$180)		\$25,020	
Jun-10 Call	NYMEX	7/28/2008	70,000	\$9.25	\$1.01	\$70,630	5/25/2010	\$0.001	\$70		(\$70,560)	
Jun-10 Put	NYMEX	7/28/2008	70,000	\$6.80	(\$0.34)	(\$23,800)	5/25/2010	(\$1.864)	(\$130,480)		(\$106,680)	
Jun-10 Call (Sold)	NYMEX	7/28/2008	70,000	\$16.00	(\$0.14)	(\$9,800)	5/25/2010	(\$0.001)	(\$70)		\$9,730	
Jun-10 Call	NYMEX	8/11/2008	60,000	\$9.40	\$0.83	\$49,500	5/25/2010	\$0.001	\$60		(\$49,440)	
Jun-10 Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	5/25/2010	(\$2.057)	(\$123,420)		(\$105,420)	
Jun-10 Call	NYMEX	9/4/2008	70,000	\$9.50	\$0.66	\$46,200	5/25/2010	\$0.001	\$70		(\$46,130)	
Jun-10 Put	NYMEX	9/4/2008	70,000	\$6.50	(\$0.15)	(\$10,500)	5/25/2010	(\$1.579)	(\$110,530)		(\$100,030)	
Jun-10 Call	NYMEX	9/5/2008	60,000	\$9.40	\$0.66	\$39,600	5/25/2010	\$0.001	\$60		(\$39,540)	
Jun-10 Put	NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	5/25/2010	(\$1.579)	(\$94,740)		(\$85,740)	
Jun-10 Call	NYMEX	10/14/2008	200,000	\$9.35	\$0.53	\$106,000	5/25/2010	\$0.001	\$200		(\$105,800)	
Jun-10 Call (Sold)	NYMEX	10/14/2008	200,000	\$13.00	(\$0.08)	(\$16,000)	5/25/2010	(\$0.001)	(\$200)		\$15,800	
Jun-10 Call	NYMEX	10/30/2008	200,000	\$10.00	\$0.47	\$94,000	5/25/2010	\$0.001	\$200		(\$93,800)	
Jun-10 Call (Sold)	NYMEX	10/30/2008	200,000	\$13.00	(\$0.18)	(\$36,000)	5/25/2010	(\$0.001)	(\$200)		\$35,800	
Jul-10 Call	NYMEX	8/1/2008	50,000	\$9.80	\$0.99	\$49,500	6/25/2010	\$0.001	\$50		(\$49,450)	
Jul-10 Put	NYMEX	8/1/2008	50,000	\$7.00	(\$0.27)	(\$13,500)	6/25/2010	(\$2.000)	(\$100,000)		(\$86,500)	
Jul-10 Call (Sold)	NYMEX	8/1/2008	50,000	\$15.00	(\$0.20)	(\$10,000)	6/25/2010	(\$0.001)	(\$50)		\$9,950	
Jul-10 Call	NYMEX	8/11/2008	60,000	\$9.65	\$0.86	\$51,300	6/25/2010	\$0.001	\$60		(\$51,240)	
Jul-10 Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.33)	(\$19,800)	6/25/2010	(\$2.000)	(\$120,000)		(\$100,200)	
Jul-10 Call	NYMEX	9/4/2008	50,000	\$9.50	\$0.66	\$33,000	6/25/2010	\$0.001	\$50		(\$32,950)	
Jul-10 Put	NYMEX	9/4/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	6/25/2010	(\$1.541)	(\$77,050)		(\$69,550)	
Jul-10 Call	NYMEX	9/5/2008	60,000	\$9.50	\$0.66	\$39,300	6/25/2010	\$0.001	\$60		(\$39,240)	
Jul-10 Put	NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	6/25/2010	(\$1.541)	(\$92,460)		(\$83,460)	
Jul-10 Call	NYMEX	10/14/2008	160,000	\$9.40	\$0.57	\$90,400	6/25/2010	\$0.001	\$160		(\$90,240)	
Jul-10 Call (Sold)	NYMEX	10/14/2008	160,000	\$13.00	(\$0.10)	(\$16,000)	6/25/2010	(\$0.001)	(\$160)		\$15,840	
Aug-10 Call	NYMEX	8/1/2008	60,000	\$9.90	\$1.08	\$64,860	7/27/2010	\$0.004	\$240		(\$64,620)	
Aug-10 Put	NYMEX	8/1/2008	60,000	\$7.00	(\$0.28)	(\$18,600)	7/27/2010	(\$1.981)	(\$118,860)		(\$102,060)	
Aug-10 Call (Sold)	NYMEX	8/1/2008	60,000	\$15.00	(\$0.25)	(\$15,000)	7/27/2010	(\$0.001)	(\$60)		\$14,940	
Aug-10 Call	NYMEX	8/20/2008	50,000	\$9.10	\$1.07	\$53,500	7/27/2010	\$0.009	\$450		(\$53,050)	
Aug-10 Put	NYMEX	8/20/2008	50,000	\$7.00	(\$0.35)	(\$17,500)	7/27/2010	(\$1.981)	(\$99,050)		(\$81,550)	
Aug-10 Call (Sold)	NYMEX	8/20/2008	50,000	\$14.80	(\$0.20)	(\$10,000)	7/27/2010	(\$0.001)	(\$50)		\$9,950	
Aug-10 Call	NYMEX	9/4/2008	60,000	\$10.00	\$0.66	\$39,600	7/27/2010	\$0.004	\$240		(\$39,360)	
Aug-10 Put	NYMEX	9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	7/27/2010	(\$1.542)	(\$92,520)		(\$83,520)	
Aug-10 Call	NYMEX	9/5/2008	50,000	\$9.95	\$0.65	\$32,500	7/27/2010	\$0.004	\$200		(\$32,300)	
Aug-10 Put	NYMEX	9/5/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	7/27/2010	(\$1.542)	(\$77,100)		(\$69,600)	
Aug-10 Call	NYMEX	10/22/2008	170,000	\$8.90	\$0.77	\$130,900	7/27/2010	\$0.012	\$2,040		(\$128,860)	
Aug-10 Put	NYMEX	10/22/2008	170,000	\$6.00	(\$0.30)	(\$51,000)	7/27/2010	(\$1.136)	(\$193,120)		(\$142,120)	
Aug-10 Call (Sold)	NYMEX	10/22/2008	170,000	\$14.00	(\$0.17)	(\$28,900)	7/27/2010	(\$0.001)	(\$170)		\$28,730	
Sep-10 Call	NYMEX	8/29/2008	120,000	\$9.30	\$1.12	\$133,800	8/26/2010	\$0.019	\$2,280		(\$131,520)	
Sep-10 Put	NYMEX	8/29/2008	120,000	\$7.00	(\$0.40)	(\$48,000)	8/26/2010	(\$1.994)	(\$239,280)		(\$191,280)	
Sep-10 Call (Sold)	NYMEX	8/29/2008	120,000	\$16.00	(\$0.20)	(\$24,000)	8/26/2010	(\$0.001)	(\$120)		\$23,880	
Sep-10 Call	NYMEX	9/5/2008	110,000	\$12.80	\$0.34	\$37,400	8/26/2010	\$0.001	\$110		(\$37,290)	
Sep-10 Call	NYMEX	10/20/2008	180,000	\$8.50	\$0.97	\$173,700	8/26/2010	\$0.038	\$6,840		(\$166,860)	
Sep-10 Put	NYMEX	10/20/2008	180,000	\$5.60	(\$0.30)	(\$54,000)	8/26/2010	(\$0.894)	(\$160,920)		(\$106,920)	
Sep-10 Call (Sold)	NYMEX	10/20/2008	180,000	\$13.95	(\$0.20)	(\$36,000)	8/26/2010	(\$0.001)	(\$180)		\$35,820	
Oct-10 Call	NYMEX	9/29/2008	170,000	\$9.00	\$1.04	\$176,800	9/27/2010	\$0.060	\$10,200		(\$166,600)	
Oct-10 Put	NYMEX	9/29/2008	170,000	\$6.50	(\$0.30)	(\$51,000)	9/27/2010	(\$1.563)	(\$265,710)		(\$214,710)	
Oct-10 Call (Sold)	NYMEX	9/29/2008	170,000	\$15.00	(\$0.23)	(\$39,100)	9/27/2010	(\$0.004)	(\$680)		\$38,420	
Oct-10 Call	NYMEX	10/7/2008	180,000	\$10.00	\$0.70	\$126,000	9/27/2010	\$0.034	\$6,120		(\$119,880)	
Oct-10 Put	NYMEX	10/7/2008	180,000	\$6.00	(\$0.20)	(\$36,000)	9/27/2010	(\$1.191)	(\$214,380)		(\$178,380)	
Oct-10 Call	NYMEX	10/20/2008	260,000	\$11.50	\$0.51	\$132,600	9/27/2010	\$0.016	\$4,160		(\$128,440)	
Oct-10 Call (Sold)	NYMEX	10/20/2008	260,000	\$15.00	(\$0.20)	(\$52,000)	9/27/2010	(\$0.004)	(\$1,040)		\$50,960	
Nov-10 Call	NYMEX	11/3/2008	300,000	\$12.25	\$0.48	\$144,000	10/26/2010	\$0.013	\$3,900		(\$140,100)	
Nov-10 Call (Sold)	NYMEX	11/3/2008	300,000	\$16.00	(\$0.17)	(\$51,000)	10/26/2010	(\$0.002)	(\$600)		\$50,400	
Nov-10 Call	NYMEX	11/4/2009	20,000	\$8.85	\$0.33	\$6,600	10/26/2010	\$0.097	\$1,940		(\$4,660)	
Dec-10 Call	NYMEX	12/7/2009	280,000	\$9.00	\$0.36	\$100,800	11/23/2010	\$0.110	\$30,800		(\$70,000)	
Jan-11 Call	NYMEX	1/28/2010	150,000	\$9.20	\$0.26	\$39,000	12/27/2010 E	\$0.149	\$22,410		(\$16,590)	
Jan-11 Call	NYMEX	2/24/2010	150,000	\$7.65	\$0.37	\$54,750	12/27/2010 E	\$0.352	\$52,725		(\$2,025)	
Feb-11 Call	NYMEX	1/29/2010	120,000	\$9.35	\$0.26	\$31,680	01/26/2011 E	\$0.157	\$18,816		(\$12,864)	
Feb-11 Call	NYMEX	2/23/2010	120,000	\$7.75	\$0.37	\$43,800	01/26/2011 E	\$0.356	\$42,696		(\$1,104)	
SUMMARY:				9,590,000			1,926,980			(\$3,070,303)	(\$4,997,283)	

South Carolina													
Report as of 2/28/2010 Close													
Month	Contracts	Counterparty	Last Day Settle (L) / Penultimate (P)	Tool	Purchase Price	Price (GDI)	Decile	Strike / Ceiling / Floor	Price / Time	% Coverage	Cummulative Coverage	Trade Date	Max # Contracts
Apr-10	6	NYMEX	P	Bought Call at	\$0.847	\$4.813	80th	\$10.25	P	14%	14%	8/1/2008	43
Apr-10	6	NYMEX	P	Sold Put at	(\$0.270)	\$4.813	10th	\$7.00	P	14%		8/1/2008	43
Apr-10	6	NYMEX	P	3-Way Sold Call at	(\$0.210)	\$4.813	100th	\$15.00	P	14%		8/1/2008	43
Apr-10	6	NYMEX	P	Bought Call at	\$0.845	\$4.813	70th	\$9.55	P	14%	28%	8/11/2008	43
Apr-10	6	NYMEX	P	Collar Sold Put at	(\$0.320)	\$4.813	10th	\$7.00	P	14%		8/11/2008	43
Apr-10	12	NYMEX	P	Bought Call at	\$0.900	\$4.813	40th	\$8.60	P	28%	56%	9/5/2008	43
Apr-10	12	NYMEX	P	Sold Put at	(\$0.300)	\$4.813	10th	\$7.00	P	28%		9/5/2008	43
Apr-10	12	NYMEX	P	3-Way Sold Call at	(\$0.100)	\$4.813	100th	\$14.00	P	28%		9/5/2008	43
Apr-10	19	NYMEX	P	Call Bought Call at	\$0.300	\$4.813	90th	\$10.85	P	44%	100%	10/14/2008	43
Apr-10	18	NYMEX	P	Bought Call at	\$0.520	\$4.813	70th	\$9.50	P	42%	142%	10/30/2008	43
Apr-10	18	NYMEX	P	Call Spread Sold Call at	(\$0.230)	\$4.813	90th	\$12.00	P	42%		10/30/2008	43
May-10	6	NYMEX	P	Bought Call at	\$1.009	\$4.879	60th	\$9.10	P	14%	14%	7/28/2008	43
May-10	6	NYMEX	P	Sold Put at	(\$0.340)	\$4.879	10th	\$6.80	P	14%		7/28/2008	43
May-10	6	NYMEX	P	3-Way Sold Call at	(\$0.140)	\$4.879	100th	\$16.00	P	14%		7/28/2008	43
May-10	6	NYMEX	P	Bought Call at	\$0.820	\$4.879	60th	\$9.35	P	14%	28%	8/11/2008	43
May-10	6	NYMEX	P	Collar Sold Put at	(\$0.300)	\$4.879	10th	\$7.00	P	14%		8/11/2008	43
May-10	6	NYMEX	P	Bought Call at	\$0.660	\$4.879	50th	\$9.15	P	14%	42%	9/4/2008	43
May-10	6	NYMEX	P	Collar Sold Put at	(\$0.150)	\$4.879	10th	\$6.50	P	14%		9/4/2008	43
May-10	6	NYMEX	P	Bought Call at	\$0.660	\$4.879	50th	\$9.15	P	14%	56%	9/5/2008	43
May-10	6	NYMEX	P	Collar Sold Put at	(\$0.150)	\$4.879	10th	\$6.50	P	14%		9/5/2008	43
May-10	19	NYMEX	P	Bought Call at	\$0.530	\$4.879	60th	\$9.25	P	44%	100%	10/14/2008	43
May-10	19	NYMEX	P	Call Spread Sold Call at	(\$0.080)	\$4.879	100th	\$13.25	P	44%		10/14/2008	43
May-10	18	NYMEX	P	Bought Call at	\$0.410	\$4.879	80th	\$10.25	P	42%	142%	10/30/2008	43
May-10	18	NYMEX	P	Call Spread Sold Call at	(\$0.140)	\$4.879	100th	\$13.25	P	42%		10/30/2008	43
Jun-10	7	NYMEX	P	Bought Call at	\$1.009	\$4.959	70th	\$9.25	P	15%	15%	7/28/2008	46
Jun-10	7	NYMEX	P	Sold Put at	(\$0.340)	\$4.959	10th	\$6.80	P	15%		7/28/2008	46
Jun-10	7	NYMEX	P	3-Way Sold Call at	(\$0.140)	\$4.959	100th	\$16.00	P	15%		7/28/2008	46
Jun-10	6	NYMEX	P	Bought Call at	\$0.825	\$4.959	60th	\$9.40	P	13%	28%	8/11/2008	46
Jun-10	6	NYMEX	P	Collar Sold Put at	(\$0.300)	\$4.959	10th	\$7.00	P	13%		8/11/2008	46
Jun-10	7	NYMEX	P	Bought Call at	\$0.660	\$4.959	60th	\$9.50	P	15%	43%	9/4/2008	46
Jun-10	7	NYMEX	P	Collar Sold Put at	(\$0.150)	\$4.959	10th	\$6.50	P	15%		9/4/2008	46
Jun-10	6	NYMEX	P	Bought Call at	\$0.660	\$4.959	60th	\$9.40	P	13%	57%	9/5/2008	46
Jun-10	6	NYMEX	P	Collar Sold Put at	(\$0.150)	\$4.959	10th	\$6.50	P	13%		9/5/2008	46
Jun-10	20	NYMEX	P	Bought Call at	\$0.530	\$4.959	60th	\$9.35	P	43%	100%	10/14/2008	46
Jun-10	20	NYMEX	P	Call Spread Sold Call at	(\$0.080)	\$4.959	100th	\$13.00	P	43%		10/14/2008	46
Jun-10	20	NYMEX	P	Bought Call at	\$0.470	\$4.959	80th	\$10.00	P	43%	143%	10/30/2008	46
Jun-10	20	NYMEX	P	Call Spread Sold Call at	(\$0.180)	\$4.959	100th	\$13.00	P	43%		10/30/2008	46
Jul-10	5	NYMEX	P	Bought Call at	\$0.990	\$5.043	70th	\$9.80	P	13%	13%	8/1/2008	38
Jul-10	5	NYMEX	P	Sold Put at	(\$0.270)	\$5.043	10th	\$7.00	P	13%		8/1/2008	38
Jul-10	5	NYMEX	P	3-Way Sold Call at	(\$0.200)	\$5.043	100th	\$15.00	P	13%		8/1/2008	38
Jul-10	6	NYMEX	P	Bought Call at	\$0.855	\$5.043	70th	\$9.65	P	16%	29%	8/11/2008	38
Jul-10	6	NYMEX	P	Collar Sold Put at	(\$0.330)	\$5.043	10th	\$7.00	P	16%		8/11/2008	38
Jul-10	5	NYMEX	P	Bought Call at	\$0.660	\$5.043	60th	\$9.50	P	13%	42%	9/4/2008	38
Jul-10	5	NYMEX	P	Collar Sold Put at	(\$0.150)	\$5.043	10th	\$6.50	P	13%		9/4/2008	38
Jul-10	6	NYMEX	P	Bought Call at	\$0.655	\$5.043	60th	\$9.50	P	16%	58%	9/5/2008	38
Jul-10	6	NYMEX	P	Collar Sold Put at	(\$0.150)	\$5.043	10th	\$6.50	P	16%		9/5/2008	38
Jul-10	16	NYMEX	P	Bought Call at	\$0.565	\$5.043	60th	\$9.40	P	42%	100%	10/14/2008	38
Jul-10	16	NYMEX	P	Call Spread Sold Call at	(\$0.100)	\$5.043	100th	\$13.00	P	42%		10/14/2008	38
Aug-10	6	NYMEX	P	Bought Call at	\$1.081	\$5.107	70th	\$9.90	P	16%	16%	8/1/2008	38
Aug-10	6	NYMEX	P	Sold Put at	(\$0.280)	\$5.107	10th	\$7.00	P	16%		8/1/2008	38
Aug-10	6	NYMEX	P	3-Way Sold Call at	(\$0.250)	\$5.107	100th	\$15.00	P	16%		8/1/2008	38
Aug-10	5	NYMEX	P	Bought Call at	\$1.070	\$5.107	50th	\$9.10	P	13%	29%	8/20/2008	38
Aug-10	5	NYMEX	P	Sold Put at	(\$0.350)	\$5.107	10th	\$7.00	P	13%		8/20/2008	38
Aug-10	5	NYMEX	P	3-Way Sold Call at	(\$0.200)	\$5.107	100th	\$14.80	P	13%		8/20/2008	38
Aug-10	6	NYMEX	P	Bought Call at	\$0.660	\$5.107	70th	\$10.00	P	16%	45%	9/4/2008	38
Aug-10	6	NYMEX	P	Collar Sold Put at	(\$0.150)	\$5.107	10th	\$6.50	P	16%		9/4/2008	38
Aug-10	5	NYMEX	P	Bought Call at	\$0.650	\$5.107	70th	\$9.95	P	13%	58%	9/5/2008	38
Aug-10	5	NYMEX	P	Collar Sold Put at	(\$0.150)	\$5.107	10th	\$6.50	P	13%		9/5/2008	38
Aug-10	17	NYMEX	P	Bought Call at	\$0.770	\$5.107	50th	\$8.90	P	45%	103%	10/22/2008	38
Aug-10	17	NYMEX	P	Sold Put at	(\$0.300)	\$5.107	10th	\$6.00	P	45%		10/22/2008	38
Aug-10	17	NYMEX	P	3-Way Sold Call at	(\$0.170)	\$5.107	100th	\$14.00	P	45%		10/22/2008	38
Sep-10	12	NYMEX	P	Bought Call at	\$1.115	\$5.145	60th	\$9.30	P	29%	29%	8/29/2008	41
Sep-10	12	NYMEX	P	Sold Put at	(\$0.400)	\$5.145	10th	\$7.00	P	29%		8/29/2008	41
Sep-10	12	NYMEX	P	3-Way Sold Call at	(\$0.200)	\$5.145	100th	\$16.00	P	29%		8/29/2008	41
Sep-10	11	NYMEX	P	Call Bought Call at	\$0.340	\$5.145	100th	\$12.80	P	27%	56%	9/5/2008	41
Sep-10	18	NYMEX	P	Bought Call at	\$0.965	\$5.145	40th	\$8.50	P	44%	100%	10/20/2008	41
Sep-10	18	NYMEX	P	Sold Put at	(\$0.300)	\$5.145	10th	\$5.60	P	44%		10/20/2008	41
Sep-10	18	NYMEX	P	3-Way Sold Call at	(\$0.200)	\$5.145	100th	\$13.95	P	44%		10/20/2008	41
Oct-10	17	NYMEX	P	Bought Call at	\$1.040	\$5.250	40th	\$9.00	P	28%	28%	9/29/2008	61
Oct-10	17	NYMEX	P	Sold Put at	(\$0.300)	\$5.250	10th	\$6.50	P	28%		9/29/2008	61
Oct-10	17	NYMEX	P	3-Way Sold Call at	(\$0.230)	\$5.250	100th	\$15.00	P	28%		9/29/2008	61
Oct-10	18	NYMEX	P	Bought Call at	\$0.700	\$5.250	80th	\$10.00	P	30%	57%	10/7/2008	61
Oct-10	18	NYMEX	P	Collar Sold Put at	(\$0.200)	\$5.250	10th	\$6.00	P	30%		10/7/2008	61
Oct-10	26	NYMEX	P	Bought Call at	\$0.510	\$5.250	90th	\$11.50	P	43%	100%	10/20/2008	61
Oct-10	26	NYMEX	P	Call Spread Sold Call at	(\$0.200)	\$5.250	100th	\$15.00	P	43%		10/20/2008	61
Nov-10	30	NYMEX	P	Bought Call at	\$0.480	\$5.570	90th	\$12.25	P	57%	57%	11/3/2008	53
Nov-10	30	NYMEX	P	Call Spread Sold Call at	(\$0.170)	\$5.570	100th	\$16.00	P	57%		11/3/2008	53
Nov-10	2	NYMEX	P	Call Bought Call at	\$0.330	\$5.570	90th	\$8.85	P	4%	60%	11/4/2009	53
Dec-10	28	NYMEX	P	Call Bought Call at	\$0.360	\$5.910	100th	\$9.00	P	41%	41%	12/1/2009	69
Jan-11	15	NYMEX	P E	Call Bought Call at	\$0.260	\$6.137	100th	\$9.20	P	20%	20%	1/28/2010	76
Jan-11	15	NYMEX	P E	Call Bought Call at	\$0.365	\$6.137	90th	\$7.65	P	20%	39%	2/24/2010	76
Feb-11	12	NYMEX	P E	Call Bought Call at	\$0.264	\$6.102	100th	\$9.35	P	20%	20%	1/29/2010	59
Feb-11	12	NYMEX	P E	Call Bought Call at	\$0.365	\$6.102	90th	\$7.75	P	20%	41%	2/23/2010	59